



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 04/04/2011

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
04/04/2011	\$ / R 2011/06/13			Foreign Exchange Future	6.80480	6.76420	0.59664	6.80800	6.7640	408,460
04/04/2011	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.02900	0.02100	27.58621	0.00000	0.0000	0
04/04/2011	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.67400	0.70700	4.89614	0.00000	0.0000	0
04/04/2011	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.02500	0.01800	28.00000	0.00000	0.0000	800
04/04/2011	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.72000	0.75400	4.72222	0.00000	0.0000	0
04/04/2011	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.03300	0.02500	24.24242	0.00000	0.0000	7,200
04/04/2011	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.62800	0.66100	5.25478	0.00000	0.0000	1,000
04/04/2011	\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.22400	0.19600	12.50000	0.00000	0.0000	0
04/04/2011	\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.11900	0.13200	10.92437	0.00000	0.0000	300
04/04/2011	\$ / R 2011/06/13	7.20	P	Foreign Exchange Future	0.45100	0.48100	6.65188	0.00000	0.0000	0
04/04/2011	\$ / R 2011/06/13	7.20	C	Foreign Exchange Future	0.05600	0.04500	19.64286	0.00000	0.0000	1,790
04/04/2011	\$ / R 2011/06/13	7.05	P	Foreign Exchange Future	0.33000	0.35700	8.18182	0.00000	0.0000	0
04/04/2011	\$ / R 2011/06/13	7.05	C	Foreign Exchange Future	0.08500	0.07100	16.47059	0.00000	0.0000	6,000
04/04/2011	\$ / R 2011/06/13	8.00	P	Foreign Exchange Future	1.20200	1.24000	3.16140	0.00000	0.0000	0
04/04/2011	\$ / R 2011/06/13	8.00	C	Foreign Exchange Future	0.00700	0.00400	42.85714	0.00000	0.0000	500
04/04/2011	\$ / R 2011/06/13	7.80	P	Foreign Exchange Future	1.00700	1.04400	3.67428	0.00000	0.0000	0
04/04/2011	\$ / R 2011/06/13	7.80	C	Foreign Exchange Future	0.01200	0.00800	33.33333	0.00000	0.0000	1,000
04/04/2011	\$ / R 2011/06/13	7.25	P	Foreign Exchange Future	0.49400	0.52500	6.27530	0.00000	0.0000	0
04/04/2011	\$ / R 2011/06/13	7.25	C	Foreign Exchange Future	0.04900	0.03900	20.40816	0.00000	0.0000	1,000
04/04/2011	\$ / R 2011/06/13	7.30	C	Foreign Exchange Future	0.04300	0.03300	23.25581	0.00000	0.0000	250
04/04/2011	\$ / R 2011/06/13	7.30	P	Foreign Exchange Future	0.53800	0.56900	5.76208	0.00000	0.0000	0
04/04/2011	\$ / R 2011/06/13	7.10	P	Foreign Exchange Future	0.36900	0.39700	7.58808	0.00000	0.0000	0
04/04/2011	\$ / R 2011/06/13	7.10	C	Foreign Exchange Future	0.07400	0.06100	17.56757	0.00000	0.0000	650
04/04/2011	\$ / R 2011/06/13	7.00	P	Foreign Exchange Future	0.29200	0.31800	8.90411	0.00000	0.0000	3,000
04/04/2011	\$ / R 2011/06/13	7.00	C	Foreign Exchange Future	0.09700	0.08200	15.46392	0.00000	0.0000	19,330
04/04/2011	\$ / R 2011/06/13	7.35	P	Foreign Exchange Future	0.58200	0.61500	5.67010	0.00000	0.0000	0
04/04/2011	\$ / R 2011/06/13	7.35	C	Foreign Exchange Future	0.03700	0.02900	21.62162	0.00000	0.0000	5,500
04/04/2011	\$ / R 2011/06/13	6.95	P	Foreign Exchange Future	0.25700	0.28100	9.33852	0.00000	0.0000	0
04/04/2011	\$ / R 2011/06/13	6.95	C	Foreign Exchange Future	0.11200	0.09500	15.17857	0.00000	0.0000	100
04/04/2011	\$ / R 2011/06/13	6.65	C	Foreign Exchange Future	0.25600	0.22600	11.71875	0.00000	0.0000	0
04/04/2011	\$ / R 2011/06/13	6.65	P	Foreign Exchange Future	0.10100	0.11200	10.89109	0.00000	0.0000	7,200
04/04/2011	\$ / R 2011/06/13	6.85	C	Foreign Exchange Future	0.14600	0.12700	13.01370	0.00000	0.0000	0
04/04/2011	\$ / R 2011/06/13	6.85	P	Foreign Exchange Future	0.19100	0.21300	11.51832	0.00000	0.0000	2,400
04/04/2011	\$ / R 2011/06/13	6.90	P	Foreign Exchange Future	0.22300	0.24600	10.31390	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
04/04/2011	\$ / R 2011/06/13	6.90	C	Foreign Exchange Future	0.12800	0.11000	14.06250	0.00000	0.0000	2,650
04/04/2011	\$ / R 2011/06/13	6.50	C	Foreign Exchange Future	0.00000	0.33100	100.00000	0.00000	0.0000	0
04/04/2011	\$ / R 2011/06/13	6.50	P	Foreign Exchange Future	0.00000	0.06700	100.00000	0.00000	0.0000	100
04/04/2011	\$ / R 2011/09/19			Foreign Exchange Future	6.90410	6.86330	0.59095	6.90830	6.8679	108,959
04/04/2011	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.06300	0.05700	9.52381	0.00000	0.0000	0
04/04/2011	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	1.20900	1.24400	2.89495	0.00000	0.0000	0
04/04/2011	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.06000	0.05400	10.00000	0.00000	0.0000	0
04/04/2011	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	1.25600	1.29100	2.78662	0.00000	0.0000	0
04/04/2011	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.06700	0.06000	10.44776	0.00000	0.0000	3,000
04/04/2011	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	1.16300	1.19700	2.92347	0.00000	0.0000	0
04/04/2011	\$ / R 2011/09/19	7.80	P	Foreign Exchange Future	0.98000	1.01200	3.26531	0.00000	0.0000	0
04/04/2011	\$ / R 2011/09/19	7.80	C	Foreign Exchange Future	0.08400	0.07500	10.71429	0.00000	0.0000	2,800
04/04/2011	\$ / R 2011/09/19	7.40	C	Foreign Exchange Future	0.13800	0.12600	8.69565	0.00000	0.0000	5,000
04/04/2011	\$ / R 2011/09/19	7.40	P	Foreign Exchange Future	0.63400	0.66300	4.57413	0.00000	0.0000	2,800
04/04/2011	\$ / R 2011/09/19	6.80	C	Foreign Exchange Future	0.32900	0.30200	8.20669	0.00000	0.0000	0
04/04/2011	\$ / R 2011/09/19	6.80	P	Foreign Exchange Future	0.22500	0.23900	6.22222	0.00000	0.0000	10,000
04/04/2011	\$ / R 2011/09/19	6.90	C	Foreign Exchange Future	0.27800	0.25700	7.55396	0.00000	0.0000	0
04/04/2011	\$ / R 2011/09/19	6.90	P	Foreign Exchange Future	0.27400	0.29400	7.29927	0.00000	0.0000	10,000
04/04/2011	\$ / R 2011/09/19	7.45	P	Foreign Exchange Future	0.67500	0.70500	4.44444	0.00000	0.0000	0
04/04/2011	\$ / R 2011/09/19	7.45	C	Foreign Exchange Future	0.12900	0.11800	8.52713	0.00000	0.0000	10,000
04/04/2011	\$ / R 2011/09/19	7.60	P	Foreign Exchange Future	0.80300	0.83400	3.86052	0.00000	0.0000	0
04/04/2011	\$ / R 2011/09/19	7.60	C	Foreign Exchange Future	0.10700	0.09700	9.34579	0.00000	0.0000	200
04/04/2011	\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.38600	0.35700	7.51295	0.00000	0.0000	0
04/04/2011	\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.18200	0.19400	6.59341	0.00000	0.0000	5,000
04/04/2011	\$ / R 2011/12/19			Foreign Exchange Future	7.00000	6.95950	0.57857	7.00010	6.9645	8,431
04/04/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.24100	0.22600	6.22407	0.00000	0.0000	0
04/04/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.59100	0.61700	4.39932	0.00000	0.0000	0
04/04/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.22900	0.21400	6.55022	0.00000	0.0000	0
04/04/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.62900	0.65500	4.13355	0.00000	0.0000	0
04/04/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.25400	0.23900	5.90551	0.00000	0.0000	0
04/04/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.55400	0.58000	4.69314	0.00000	0.0000	0
04/04/2011	\$ / R 2012/03/19			Foreign Exchange Future	7.10200	7.06410	0.53365	0.00000	0.0000	638
04/04/2011	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	0.45700	0.43300	5.25164	0.00000	0.0000	0
04/04/2011	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.39100	0.40500	3.58056	0.00000	0.0000	0
04/04/2011	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	0.43400	0.41300	4.83871	0.00000	0.0000	0
04/04/2011	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.41800	0.43500	4.06699	0.00000	0.0000	0
04/04/2011	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	0.48200	0.45700	5.18672	0.00000	0.0000	0
04/04/2011	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.36600	0.37900	3.55191	0.00000	0.0000	0
04/04/2011	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	0.47500	0.45000	5.26316	0.00000	0.0000	0
04/04/2011	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.37300	0.38600	3.48525	0.00000	0.0000	1,000
04/04/2011	\$ / R 2015/12/14			Foreign Exchange Future	9.06280	9.02350	0.43364	0.00000	0.0000	0
04/04/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.41800	1.37300	3.17348	0.00000	0.0000	0
04/04/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.55500	1.55000	0.32154	0.00000	0.0000	0
04/04/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.40200	1.35700	3.20970	0.00000	0.0000	0
04/04/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.58900	1.58400	0.31466	0.00000	0.0000	0

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04/04/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.43400	1.38900	3.13808	0.00000	0.0000	0
04/04/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.52100	1.51600	0.32873	0.00000	0.0000	0
04/04/2011	\$ / R MAXI 2011/06/13			Foreign Exchange Future	6.80480	6.76420	0.59664	0.00000	0.0000	280
04/04/2011	\$ / R MAXI 2011/06/13	7.05	C	Foreign Exchange Future	0.08499	0.07083	16.66078	0.00000	0.0000	0
04/04/2011	\$ / R MAXI 2011/06/13	7.05	P	Foreign Exchange Future	0.33019	0.35663	8.00751	0.00000	0.0000	0
04/04/2011	\$ / R MAXI 2011/06/13	7.10	C	Foreign Exchange Future	0.07408	0.06098	17.68359	0.00000	0.0000	0
04/04/2011	\$ / R MAXI 2011/06/13	7.10	P	Foreign Exchange Future	0.36928	0.39678	7.44692	0.00000	0.0000	0
04/04/2011	\$ / R MAXI 2011/06/13	7.00	C	Foreign Exchange Future	0.09747	0.08218	15.68688	0.00000	0.0000	0
04/04/2011	\$ / R MAXI 2011/06/13	7.00	P	Foreign Exchange Future	0.29267	0.31798	8.64797	0.00000	0.0000	0
04/04/2011	\$ / R MAXI 2011/06/13	7.35	C	Foreign Exchange Future	0.03737	0.02859	23.49478	0.00000	0.0000	0
04/04/2011	\$ / R MAXI 2011/06/13	7.35	P	Foreign Exchange Future	0.58257	0.61439	5.46200	0.00000	0.0000	60
04/04/2011	\$ / R MAXI 2011/09/19			Foreign Exchange Future	6.90410	6.86330	0.59095	0.00000	0.0000	0
04/04/2011	\$ / R MAXI 2011/09/19	7.10	C	Foreign Exchange Future	0.20894	0.19184	8.18417	0.00000	0.0000	0
04/04/2011	\$ / R MAXI 2011/09/19	7.10	P	Foreign Exchange Future	0.40484	0.42854	5.85416	0.00000	0.0000	0
04/04/2011	\$ / R MAXI 2011/09/19	7.15	C	Foreign Exchange Future	0.19472	0.17852	8.31964	0.00000	0.0000	0
04/04/2011	\$ / R MAXI 2011/09/19	7.15	P	Foreign Exchange Future	0.44062	0.46522	5.58304	0.00000	0.0000	0
04/04/2011	\$ / R MAXI 2011/09/19	7.05	C	Foreign Exchange Future	0.22430	0.20627	8.03834	0.00000	0.0000	0
04/04/2011	\$ / R MAXI 2011/09/19	7.05	P	Foreign Exchange Future	0.37020	0.39297	6.15073	0.00000	0.0000	0
04/04/2011	£ / R 2011/06/13			Foreign Exchange Future	10.90220	10.90570	0.03210	10.95620	10.9200	26,871
04/04/2011	£ / R 2011/06/13	11.85	C	Foreign Exchange Future	0.04100	0.03700	9.75610	0.00000	0.0000	0
04/04/2011	£ / R 2011/06/13	11.85	P	Foreign Exchange Future	0.98900	0.98100	0.80890	0.00000	0.0000	0
04/04/2011	£ / R 2011/06/13	11.90	C	Foreign Exchange Future	0.03700	0.03400	8.10811	0.00000	0.0000	0
04/04/2011	£ / R 2011/06/13	11.90	P	Foreign Exchange Future	1.03500	1.02800	0.67633	0.00000	0.0000	0
04/04/2011	£ / R 2011/06/13	11.80	C	Foreign Exchange Future	0.04500	0.04100	8.88889	0.00000	0.0000	0
04/04/2011	£ / R 2011/06/13	11.80	P	Foreign Exchange Future	0.94300	0.93500	0.84836	0.00000	0.0000	0
04/04/2011	£ / R 2011/06/13	10.75	C	Foreign Exchange Future	0.33100	0.32700	1.20846	0.00000	0.0000	0
04/04/2011	£ / R 2011/06/13	10.75	P	Foreign Exchange Future	0.17900	0.17100	4.46927	0.00000	0.0000	10
04/04/2011	£ / R 2011/06/13	11.45	P	Foreign Exchange Future	0.63700	0.62800	1.41287	0.00000	0.0000	0
04/04/2011	£ / R 2011/06/13	11.45	C	Foreign Exchange Future	0.08900	0.08400	5.61798	0.00000	0.0000	10
04/04/2011	£ / R 2011/06/13	11.55	C	Foreign Exchange Future	0.07300	0.06800	6.84932	0.00000	0.0000	0
04/04/2011	£ / R 2011/06/13	11.55	P	Foreign Exchange Future	0.72100	0.71200	1.24827	0.00000	0.0000	100
04/04/2011	£ / R 2011/06/13	11.95	C	Foreign Exchange Future	0.03400	0.03000	11.76471	0.00000	0.0000	0
04/04/2011	£ / R 2011/06/13	11.95	P	Foreign Exchange Future	1.08200	1.07400	0.73937	0.00000	0.0000	100
04/04/2011	£ / R 2011/09/19			Foreign Exchange Future	11.04120	11.04440	0.02898	0.00000	0.0000	29,955
04/04/2011	£ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.26700	0.26200	1.87266	0.00000	0.0000	0
04/04/2011	£ / R 2011/09/19	11.50	P	Foreign Exchange Future	0.72600	0.71800	1.10193	0.00000	0.0000	0
04/04/2011	£ / R 2011/09/19	11.55	C	Foreign Exchange Future	0.25400	0.24900	1.96850	0.00000	0.0000	0
04/04/2011	£ / R 2011/09/19	11.55	P	Foreign Exchange Future	0.76300	0.75500	1.04849	0.00000	0.0000	0
04/04/2011	£ / R 2011/09/19	11.45	C	Foreign Exchange Future	0.28100	0.27600	1.77936	0.00000	0.0000	0
04/04/2011	£ / R 2011/09/19	11.45	P	Foreign Exchange Future	0.69000	0.68200	1.15942	0.00000	0.0000	0
04/04/2011	£ / R 2011/09/19	11.65	C	Foreign Exchange Future	0.23000	0.22500	2.17391	0.00000	0.0000	0
04/04/2011	£ / R 2011/09/19	11.65	P	Foreign Exchange Future	0.83900	0.83100	0.95352	0.00000	0.0000	100
04/04/2011	£ / R 2011/09/19	12.10	C	Foreign Exchange Future	0.14700	0.14300	2.72109	0.00000	0.0000	0
04/04/2011	£ / R 2011/09/19	12.10	P	Foreign Exchange Future	1.20600	1.19900	0.58043	0.00000	0.0000	200
04/04/2011	£ / R 2011/12/19			Foreign Exchange Future	11.17200	11.17510	0.02775	11.22580	11.1941	456

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04/04/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.38600	0.38200	1.03627	0.00000	0.0000	0
04/04/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.86400	0.85700	0.81019	0.00000	0.0000	0
04/04/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.37200	0.36800	1.07527	0.00000	0.0000	0
04/04/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.90000	0.89300	0.77778	0.00000	0.0000	0
04/04/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.40100	0.39700	0.99751	0.00000	0.0000	0
04/04/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.82900	0.82200	0.84439	0.00000	0.0000	0
04/04/2011	£ / R 2011/12/19	12.20	C	Foreign Exchange Future	0.25700	0.25300	1.55642	0.00000	0.0000	0
04/04/2011	£ / R 2011/12/19	12.20	P	Foreign Exchange Future	1.28500	1.27800	0.54475	0.00000	0.0000	250
04/04/2011	¥ / R 2011/06/13			Foreign Exchange Future	0.08070	0.08060	0.12392	0.00000	0.0000	637
04/04/2011	¥ / R 2011/06/13	0.09	C	Foreign Exchange Future	0.00111	0.00103	7.20721	0.00000	0.0000	0
04/04/2011	¥ / R 2011/06/13	0.09	P	Foreign Exchange Future	0.00541	0.00543	0.36969	0.00000	0.0000	0
04/04/2011	¥ / R 2011/06/13	0.10	C	Foreign Exchange Future	0.00018	0.00016	11.11111	0.00000	0.0000	0
04/04/2011	¥ / R 2011/06/13	0.10	P	Foreign Exchange Future	0.01448	0.01456	0.55249	0.00000	0.0000	0
04/04/2011	¥ / R 2011/06/13	0.08	C	Foreign Exchange Future	0.00615	0.00604	1.78862	0.00000	0.0000	0
04/04/2011	¥ / R 2011/06/13	0.08	P	Foreign Exchange Future	0.00045	0.00044	2.22222	0.00000	0.0000	0
04/04/2011	¥ / R 2011/09/19			Foreign Exchange Future	0.08200	0.08190	0.12195	0.00000	0.0000	16,271
04/04/2011	¥ / R 2011/09/19	0.08	C	Foreign Exchange Future	0.00477	0.00467	2.09644	0.00000	0.0000	0
04/04/2011	¥ / R 2011/09/19	0.08	P	Foreign Exchange Future	0.00277	0.00277	0.00000	0.00000	0.0000	0
04/04/2011	¥ / R 2011/09/19	0.09	C	Foreign Exchange Future	0.00177	0.00171	3.38983	0.00000	0.0000	0
04/04/2011	¥ / R 2011/09/19	0.09	P	Foreign Exchange Future	0.00977	0.00981	0.40942	0.00000	0.0000	0
04/04/2011	¥ / R 2011/09/19	0.07	C	Foreign Exchange Future	0.01218	0.01208	0.82102	0.00000	0.0000	0
04/04/2011	¥ / R 2011/09/19	0.07	P	Foreign Exchange Future	0.00018	0.00018	0.00000	0.00000	0.0000	0
04/04/2011	€ / R 2011/06/13			Foreign Exchange Future	9.61170	9.61350	0.01873	9.63500	9.6260	15,783
04/04/2011	€ / R 2011/06/13	9.80	C	Foreign Exchange Future	0.14500	0.13900	4.13793	0.00000	0.0000	0
04/04/2011	€ / R 2011/06/13	9.80	P	Foreign Exchange Future	0.33300	0.32600	2.10210	0.00000	0.0000	0
04/04/2011	€ / R 2011/06/13	9.85	C	Foreign Exchange Future	0.13100	0.12500	4.58015	0.00000	0.0000	0
04/04/2011	€ / R 2011/06/13	9.85	P	Foreign Exchange Future	0.36900	0.36200	1.89702	0.00000	0.0000	0
04/04/2011	€ / R 2011/06/13	9.75	C	Foreign Exchange Future	0.16100	0.15500	3.72671	0.00000	0.0000	0
04/04/2011	€ / R 2011/06/13	9.75	P	Foreign Exchange Future	0.29900	0.29200	2.34114	0.00000	0.0000	0
04/04/2011	€ / R 2011/09/19			Foreign Exchange Future	9.72790	9.72960	0.01748	0.00000	0.0000	50,917
04/04/2011	€ / R 2011/09/19	9.65	C	Foreign Exchange Future	0.38900	0.38600	0.77121	0.00000	0.0000	0
04/04/2011	€ / R 2011/09/19	9.65	P	Foreign Exchange Future	0.31100	0.30600	1.60772	0.00000	0.0000	0
04/04/2011	€ / R 2011/09/19	9.70	C	Foreign Exchange Future	0.36400	0.36100	0.82418	0.00000	0.0000	0
04/04/2011	€ / R 2011/09/19	9.70	P	Foreign Exchange Future	0.33600	0.33100	1.48810	0.00000	0.0000	0
04/04/2011	€ / R 2011/09/19	9.60	C	Foreign Exchange Future	0.41600	0.41300	0.72115	0.00000	0.0000	0
04/04/2011	€ / R 2011/09/19	9.60	P	Foreign Exchange Future	0.28800	0.28300	1.73611	0.00000	0.0000	0
04/04/2011	€ / R 2011/12/19			Foreign Exchange Future	9.83580	9.83720	0.01423	0.00000	0.0000	300
04/04/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	0.46800	0.46800	0.00000	0.00000	0.0000	0
04/04/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.43200	0.43100	0.23148	0.00000	0.0000	0
04/04/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.44400	0.44400	0.00000	0.00000	0.0000	0
04/04/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.45800	0.45700	0.21834	0.00000	0.0000	0
04/04/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	0.49200	0.49200	0.00000	0.00000	0.0000	0
04/04/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.40600	0.40500	0.24631	0.00000	0.0000	0
04/04/2011	AUS / R 2011/06/13			Foreign Exchange Future	6.99380	6.93910	0.78212	0.00000	0.0000	13,275
04/04/2011	AUS / R 2011/06/13	6.65	C	Foreign Exchange Future	0.37200	0.32400	12.90323	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
04/04/2011	AU\$ / R 2011/06/13	6.65	P	Foreign Exchange Future	0.02800	0.03500	25.00000	0.00000	0.0000	0
04/04/2011	AU\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.32900	0.28300	13.98176	0.00000	0.0000	0
04/04/2011	AU\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.03500	0.04400	25.71429	0.00000	0.0000	0
04/04/2011	AU\$ / R 2011/06/13	6.60	C	Foreign Exchange Future	0.41500	0.36600	11.80723	0.00000	0.0000	0
04/04/2011	AU\$ / R 2011/06/13	6.60	P	Foreign Exchange Future	0.02100	0.02700	28.57143	0.00000	0.0000	0
04/04/2011	AU\$ / R 2011/09/19			Foreign Exchange Future	7.00990	6.95510	0.78175	0.00000	0.0000	8,570
04/04/2011	AU\$ / R 2011/09/19	6.65	C	Foreign Exchange Future	0.43700	0.39400	9.83982	0.00000	0.0000	0
04/04/2011	AU\$ / R 2011/09/19	6.65	P	Foreign Exchange Future	0.07700	0.08900	15.58442	0.00000	0.0000	0
04/04/2011	AU\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.40000	0.35800	10.50000	0.00000	0.0000	0
04/04/2011	AU\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.09000	0.10300	14.44444	0.00000	0.0000	0
04/04/2011	AU\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.47600	0.43100	9.45378	0.00000	0.0000	0
04/04/2011	AU\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.06600	0.07600	15.15152	0.00000	0.0000	0
04/04/2011	AU\$ / R 2011/12/19			Foreign Exchange Future	7.02750	6.97310	0.77410	0.00000	0.0000	0
04/04/2011	AU\$ / R 2011/12/19	6.65	C	Foreign Exchange Future	0.48600	0.44600	8.23045	0.00000	0.0000	0
04/04/2011	AU\$ / R 2011/12/19	6.65	P	Foreign Exchange Future	0.10900	0.12300	12.84404	0.00000	0.0000	0
04/04/2011	AU\$ / R 2011/12/19	6.70	C	Foreign Exchange Future	0.45200	0.41200	8.84956	0.00000	0.0000	0
04/04/2011	AU\$ / R 2011/12/19	6.70	P	Foreign Exchange Future	0.12500	0.13900	11.20000	0.00000	0.0000	0
04/04/2011	AU\$ / R 2011/12/19	6.60	C	Foreign Exchange Future	0.52200	0.48000	8.04598	0.00000	0.0000	0
04/04/2011	AU\$ / R 2011/12/19	6.60	P	Foreign Exchange Future	0.09500	0.10700	12.63158	0.00000	0.0000	0
04/04/2011	AU\$ / R 2015/12/14			Foreign Exchange Future	8.02250	7.94020	1.02586	0.00000	0.0000	0
04/04/2011	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	1.26900	1.22400	3.54610	0.00000	0.0000	0
04/04/2011	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.54700	0.58400	6.76417	0.00000	0.0000	0
04/04/2011	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	1.24200	1.19600	3.70370	0.00000	0.0000	0
04/04/2011	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.57000	0.60600	6.31579	0.00000	0.0000	0
04/04/2011	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	1.29600	1.25300	3.31790	0.00000	0.0000	0
04/04/2011	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.52400	0.56300	7.44275	0.00000	0.0000	0
04/04/2011	CAD/ R 2011/06/13			Foreign Exchange Future	7.04430	6.98100	0.89860	0.00000	0.0000	0
04/04/2011	CAD/ R 2011/06/13	6.90	C	Foreign Exchange Future	0.22800	0.18200	20.17544	0.00000	0.0000	0
04/04/2011	CAD/ R 2011/06/13	6.90	P	Foreign Exchange Future	0.08400	0.10100	20.23810	0.00000	0.0000	0
04/04/2011	CAD/ R 2011/06/13	6.95	C	Foreign Exchange Future	0.19500	0.15200	22.05128	0.00000	0.0000	0
04/04/2011	CAD/ R 2011/06/13	6.95	P	Foreign Exchange Future	0.10100	0.12100	19.80198	0.00000	0.0000	0
04/04/2011	CAD/ R 2011/06/13	6.85	C	Foreign Exchange Future	0.26400	0.21500	18.56061	0.00000	0.0000	0
04/04/2011	CAD/ R 2011/06/13	6.85	P	Foreign Exchange Future	0.07000	0.08400	20.00000	0.00000	0.0000	0
04/04/2011	CAD/ R 2011/09/19			Foreign Exchange Future	7.12870	7.06470	0.89778	0.00000	0.0000	0
04/04/2011	CAD/ R 2011/09/19	7.25	C	Foreign Exchange Future	0.17100	0.14300	16.37427	0.00000	0.0000	0
04/04/2011	CAD/ R 2011/09/19	7.25	P	Foreign Exchange Future	0.29200	0.32800	12.32877	0.00000	0.0000	0
04/04/2011	CAD/ R 2011/09/19	7.30	C	Foreign Exchange Future	0.15400	0.12900	16.23377	0.00000	0.0000	0
04/04/2011	CAD/ R 2011/09/19	7.30	P	Foreign Exchange Future	0.32500	0.36400	12.00000	0.00000	0.0000	0
04/04/2011	CAD/ R 2011/09/19	7.20	C	Foreign Exchange Future	0.18900	0.15900	15.87302	0.00000	0.0000	0
04/04/2011	CAD/ R 2011/09/19	7.20	P	Foreign Exchange Future	0.26000	0.29400	13.07692	0.00000	0.0000	0
04/04/2011	CHF / R 2011/06/13			Foreign Exchange Future	7.33260	7.35900	0.36004	0.00000	0.0000	900
04/04/2011	CHF / R 2011/06/13	7.10	C	Foreign Exchange Future	0.33900	0.35400	4.42478	0.00000	0.0000	0
04/04/2011	CHF / R 2011/06/13	7.10	P	Foreign Exchange Future	0.10600	0.09500	10.37736	0.00000	0.0000	0
04/04/2011	CHF / R 2011/06/13	7.15	C	Foreign Exchange Future	0.30500	0.31800	4.26230	0.00000	0.0000	0
04/04/2011	CHF / R 2011/06/13	7.15	P	Foreign Exchange Future	0.12200	0.10900	10.65574	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
04/04/2011	CHF / R 2011/06/13	7.05	C	Foreign Exchange Future	0.37500	0.39100	4.26667	0.00000	0.0000	0
04/04/2011	CHF / R 2011/06/13	7.05	P	Foreign Exchange Future	0.09200	0.08200	10.86957	0.00000	0.0000	0
04/04/2011	CHF / R 2011/09/19			Foreign Exchange Future	7.44490	7.47160	0.35863	0.00000	0.0000	0
04/04/2011	CHF / R 2011/09/19	7.65	C	Foreign Exchange Future	0.23200	0.23900	3.01724	0.00000	0.0000	0
04/04/2011	CHF / R 2011/09/19	7.65	P	Foreign Exchange Future	0.43700	0.41700	4.57666	0.00000	0.0000	0
04/04/2011	CHF / R 2011/09/19	7.70	C	Foreign Exchange Future	0.21600	0.22200	2.77778	0.00000	0.0000	0
04/04/2011	CHF / R 2011/09/19	7.70	P	Foreign Exchange Future	0.47100	0.45000	4.45860	0.00000	0.0000	0
04/04/2011	CHF / R 2011/09/19	7.60	C	Foreign Exchange Future	0.24900	0.25700	3.21285	0.00000	0.0000	0
04/04/2011	CHF / R 2011/09/19	7.60	P	Foreign Exchange Future	0.40400	0.38500	4.70297	0.00000	0.0000	0
04/04/2011	RAIN 2011/06/13			Foreign Exchange Future	13,637.78000	13,612.73000	0.18368	0.00000	0.0000	0
04/04/2011	RAIN 2011/06/13	13,500.00	C	Foreign Exchange Future	137.80000	112.70000	18.21480	0.00000	0.0000	0
04/04/2011	RAIN 2011/06/13	13,500.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/04/2011	RAIN 2011/06/13	13,500.01	C	Foreign Exchange Future	137.80000	112.70000	18.21480	0.00000	0.0000	0
04/04/2011	RAIN 2011/06/13	13,500.01	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/04/2011	RAIN 2011/06/13	13,499.99	C	Foreign Exchange Future	137.80000	112.70000	18.21480	0.00000	0.0000	0
04/04/2011	RAIN 2011/06/13	13,499.99	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/04/2011	YUAN/R 2011/06/13			Foreign Exchange Future	1.04170	1.03760	0.39359	0.00000	0.0000	0
04/04/2011	YUAN/R 2011/06/13	1.05	C	Foreign Exchange Future	0.02170	0.01990	8.29493	0.00000	0.0000	0
04/04/2011	YUAN/R 2011/06/13	1.05	P	Foreign Exchange Future	0.03000	0.03230	7.66667	0.00000	0.0000	0
04/04/2011	YUAN/R 2011/06/13	1.10	C	Foreign Exchange Future	0.00920	0.00830	9.78261	0.00000	0.0000	0
04/04/2011	YUAN/R 2011/06/13	1.10	P	Foreign Exchange Future	0.06750	0.07070	4.74074	0.00000	0.0000	0
04/04/2011	YUAN/R 2011/06/13	1.00	C	Foreign Exchange Future	0.04970	0.04650	6.43863	0.00000	0.0000	0
04/04/2011	YUAN/R 2011/06/13	1.00	P	Foreign Exchange Future	0.00800	0.00890	11.25000	0.00000	0.0000	0
04/04/2011	YUAN/R 2011/09/19			Foreign Exchange Future	1.06100	1.05640	0.43355	0.00000	0.0000	0
04/04/2011	YUAN/R 2011/09/19	1.10	C	Foreign Exchange Future	0.02880	0.02670	7.29167	0.00000	0.0000	0
04/04/2011	YUAN/R 2011/09/19	1.10	P	Foreign Exchange Future	0.06780	0.07030	3.68732	0.00000	0.0000	0
04/04/2011	YUAN/R 2011/09/19	1.15	C	Foreign Exchange Future	0.01810	0.01660	8.28729	0.00000	0.0000	0
04/04/2011	YUAN/R 2011/09/19	1.15	P	Foreign Exchange Future	0.10710	0.11020	2.89449	0.00000	0.0000	0
04/04/2011	YUAN/R 2011/09/19	1.05	C	Foreign Exchange Future	0.04680	0.04400	5.98291	0.00000	0.0000	0
04/04/2011	YUAN/R 2011/09/19	1.05	P	Foreign Exchange Future	0.03580	0.03760	5.02793	0.00000	0.0000	0

Future Open Interest

690,703

Option Open Interest

111,400

Total

802,103